

Commodity Futures Trading Commission

Pt. 43, App. E

Wood Products—Other
Real Estate
 Real Estate
Chemicals
 Chemicals
Plastics
 Plastics
Emissions
 Emissions
Weather
 Weather
Multiple Commodity Index
 Multiple Commodity Index
Other Agricultural
 Other Agricultural
Other Non-Agricultural
 Other Non-Agricultural

[78 FR 32941, May 31, 2013]

APPENDIX E TO PART 43—OTHER COM-MODITY GEOGRAPHIC IDENTIFICATION FOR PUBLIC DISSEMINATION PURSU-ANT TO §43.4(d)(4)(iii)

Registered swap data repositories are re-quired by §43.4(d)(4)(iii) to publicly dissemi-nate any specific delivery point or pricing point associated with publicly reportable swap transactions in the “other commodity” asset class pursuant to Tables E1 and E2 in this appendix. If the underlying asset of a publicly reportable swap transaction de-scribed in §43.4(d)(4)(iii) has a delivery or pricing point that is located in the United States, such information shall be publicly disseminated pursuant to the regions de-scribed in Table E1 in this appendix. If the underlying asset of a publicly reportable swap transaction described in §43.4(d)(4)(iii) has a delivery or pricing point that is not lo-cated in the United States, such information shall be publicly disseminated pursuant to the countries or sub-regions, or if no country or sub-region, by the other commodity re-gion, described in Table E2 in this appendix.

Table E1. U.S. Delivery or Pricing Points

Other Commodity Group
 Region
Natural Gas and Related Products
 Midwest
 Northeast
 Gulf
 Southeast
 Western
 Other—U.S.
Petroleum and Products
 New England (PADD 1A)
 Central Atlantic (PADD 1B)
 Lower Atlantic (PADD 1C)
 Midwest (PADD 2)
 Gulf Coast (PADD 3)
 Rocky Mountains (PADD 4)
 West Coast (PADD 5)
 Other—U.S.
Electricity and Sources

Florida Reliability Coordinating Council (FRCC)
 Midwest Reliability Organization (MRO)
 Northeast Power Coordinating Council (NPCC)
 Reliability First Corporation (RFC)
 SERC Reliability Corporation (SERC)
 Southwest Power Pool, RE (SPP)
 Texas Regional Entity (TRE)
 Western Electricity Coordinating Council (WECC)
 Other—U.S.

All Remaining Other Commodities (Publicly dis-seminate the region. If pricing or delivery point is not region-specific, indicate “U.S.”)

Region 1—(Includes Connecticut, Maine, Massachusetts, New Hampshire, Rhode Island, Vermont)
 Region 2—(Includes New Jersey, New York)
 Region 3—(Includes Delaware, District of Columbia, Maryland, Pennsylvania, Vir-ginia, West Virginia)
 Region 4—(Includes Alabama, Florida, Georgia, Kentucky, Mississippi, North Carolina, South Carolina, Tennessee)
 Region 5—(Includes Illinois, Indiana, Michigan, Minnesota, Ohio, Wisconsin)
 Region 6—(Includes Arkansas, Louisiana, New Mexico, Oklahoma, Texas)
 Region 7—(Includes Iowa, Kansas, Mis-souri, Nebraska)
 Region 8—(Includes Colorado, Montana, North Dakota, South Dakota, Utah, Wy-oming)
 Region 9—(Includes Arizona, California, Hawaii, Nevada)
 Region 10—(Includes Alaska, Idaho, Or-egon, Washington)

Table E2. Non-U.S. Delivery or Pricing Points

Other Commodity Regions
 Country or Sub-Region
North America (Other than U.S.)
 Canada
 Mexico
Central America
South America
 Brazil
 Other South America
Europe
 Western Europe
 Northern Europe
 Southern Europe
 Eastern Europe (excluding Russia)
Russia
Africa
 Northern Africa
 Western Africa
 Eastern Africa
 Central Africa
 Southern Africa
Asia-Pacific
 Northern Asia (excluding Russia)
 Central Asia
 Eastern Asia
 Western Asia
 Southeast Asia

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Australia/New Zealand/Pacific Islands
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APPENDIX F TO PART 43—INITIAL APPROPRIATE MINIMUM BLOCK SIZES BY ASSET CLASS FOR BLOCK TRADES AND LARGE NOTIONAL OFF-FACILITY SWAPS

Currency group	Currencies
Super-Major Currencies	United States dollar (USD), European Union Euro Area euro (EUR), United Kingdom pound sterling (GBP), and Japan yen (JPY).
Major Currencies	Australia dollar (AUD), Switzerland franc (CHF), Canada dollar (CAD), Republic of South Africa rand (ZAR), Republic of Korea won (KRW), Kingdom of Sweden krona (SEK), New Zealand dollar (NZD), Kingdom of Norway krone (NOK), and Denmark krone (DKK).
Non-Major Currencies	All other currencies.

INTEREST RATE SWAPS

Currency group	Tenor greater than	Tenor less than or equal to	50% Notional (in millions)
Super-Major	46 days	46 days	6,400
Super-Major	Three months (107 days)	Three months (107 days)	2,100
Super-Major	Six months (198 days)	Six months (198 days)	1,200
Super-Major	One year (381 days)	One year (381 days)	1,100
Super-Major	Two years (746 days)	Two years (746 days)	460
Super-Major	Five years (1,842 days)	Five years (1,842 days)	240
Super-Major	Ten years (3,668 days)	Ten years (3,668 days)	170
Super-Major	30 years (10,973 days)	30 years (10,973 days)	120
Major	46 days	46 days	67
Major	Three months (107 days)	Three months (107 days)	2,200
Major	Six months (198 days)	Six months (198 days)	580
Major	One year (381 days)	One year (381 days)	440
Major	Two years (746 days)	Two years (746 days)	220
Major	Five years (1,842 days)	Five years (1,842 days)	130
Major	Ten years (3,668 days)	Ten years (3,668 days)	88
Major	30 years (10,973 days)	30 years (10,973 days)	49
Major	46 days	46 days	37
Major	Three months (107 days)	Three months (107 days)	15
Non-Major	Three months (107 days)	Three months (107 days)	230
Non-Major	Six months (198 days)	Six months (198 days)	230
Non-Major	One year (381 days)	One year (381 days)	150
Non-Major	Two years (746 days)	Two years (746 days)	110
Non-Major	Five years (1,842 days)	Five years (1,842 days)	54
Non-Major	Ten years (3,668 days)	Ten years (3,668 days)	27
Non-Major	30 years (10,973 days)	30 years (10,973 days)	15
Non-Major	46 days	46 days	16
Non-Major	Three months (107 days)	Three months (107 days)	15

CREDIT SWAPS

Spread group (basis points)	Traded tenor greater than	Traded tenor less than or equal to	50% Notional (in millions)
Less than or equal to 175	Two years (746 days)	Two years (746 days)	320
Less than or equal to 175	Four years (1,477 days)	Four years (1,477 days)	200
Less than or equal to 175	Six years (2,207 days)	Six years (2,207 days)	110
Less than or equal to 175	Eight years and six months (3,120 days).	Eight years and six months (3,120 days).	110
Less than or equal to 175	Twelve years and six months (4,581 days).	Twelve years and six months (4,581 days).	130
Less than or equal to 175	Two years (746 days)	Two years (746 days)	46
Greater than 175 and less than or equal to 350.	Four years (1,477 days)	Four years (1,477 days)	140
Greater than 175 and less than or equal to 350.	Six years (2,207 days)	Six years (2,207 days)	82
Greater than 175 and less than or equal to 350.	Eight years and six months (3,120 days).	Eight years and six months (3,120 days).	32
Greater than 175 and less than or equal to 350.	Twelve years and six months (4,581 days).	Twelve years and six months (4,581 days).	20
Greater than 175 and less than or equal to 350.	Two years (746 days)	Two years (746 days)	26